

Edgar Filing: FIRST TRUST HIGH INCOME LONG/SHORT FUND - Form NSAR-B

FIRST TRUST HIGH INCOME LONG/SHORT FUND

Form NSAR-B

December 24, 2013

PAGE 1  
000 B000000 10/31/2013  
000 C000000 0001494530  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 FIRST TRUST HIGH INCOME LONG/SHORT FUND  
001 B000000 811-22442  
001 C000000 6307658000  
002 A000000 120 E. Liberty Drive, Suite 400  
002 B000000 Wheaton  
002 C000000 IL  
002 D010000 60187  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 FIRST TRUST ADVISORS L.P.  
008 B000001 A  
008 C000001 801-39950  
008 D010001 Wheaton  
008 D020001 IL  
008 D030001 60187  
008 A000002 MACKAY SHIELDS LLC  
008 B000002 S  
008 C000002 801-5594  
008 D010002 NEW YORK  
008 D020002 NY  
008 D030002 10105  
010 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
010 B000001 84-1761  
010 C010001 WILMINGTON  
010 C020001 DE  
010 C030001 19809  
011 A000001 WELLS FARGO SECURITIES, LLC  
011 B000001 8-22947  
011 C010001 San Francisco  
011 C020001 CA  
011 C030001 94108  
012 A000001 BNY MELLON INVESTMENT SERVICING (US) INC.  
012 B000001 84-1761  
012 C010001 WILMINGTON  
012 C020001 DE  
012 C030001 19809  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK

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015 C020001 NY  
015 C030001 10286  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 105  
019 C000000 FIRSTDEFIN  
021 000000 0  
022 A000001 BANK OF AMERICA CORP  
022 B000001 56-2058405  
022 C000001 39049  
022 D000001 36204  
022 A000002 BARCLAYS CAPITAL, INC.  
022 B000002 06-1031656  
022 C000002 54143  
022 D000002 9233  
022 A000003 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000003 13-5659485  
022 C000003 21598  
022 D000003 14245  
022 A000004 CITIGROUP, INC.  
022 B000004 52-1568099  
022 C000004 22334  
022 D000004 10551  
022 A000005 JEFFERIES & CO., INC.  
022 B000005 95-2622900  
022 C000005 19763  
022 D000005 12144  
022 A000006 JPMORGAN CHASE & CO.  
022 B000006 13-2624428  
022 C000006 13230  
022 D000006 6011  
022 A000007 WELLS FARGO  
022 B000007 41-0449260  
022 C000007 16759  
022 D000007 2033  
022 A000008 GOLDMAN SACHS & CO.  
022 B000008 13-5108880  
022 C000008 8999  
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022 A000009 BNP PARIBAS  
022 C000009 3562  
022 D000009 3802  
022 A000010 HONG KONG & SHANGHAI BANK  
022 B000010 00-0000000  
PAGE 3  
022 C000010 5800  
022 D000010 0  
023 C000000 228953  
023 D000000 113843  
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025 A000001 WELLS FARGO  
025 B000001 41-0449260  
025 C000001 D  
025 D000001 3195  
025 A000002 MORGAN STANLEY & CO., INC.  
025 B000002 36-3145972  
025 C000002 D  
025 D000002 1618  
026 A000000 N  
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026 C000000 N

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 048 J010000 0  
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 048 K010000 0  
 048 K020000 0.000  
 049 000000 N  
 050 000000 N  
 051 000000 N  
 052 000000 N  
     PAGE 5  
 053 A000000 N  
 054 A000000 Y  
 054 B000000 Y  
 054 C000000 N  
 054 D000000 N  
 054 E000000 N  
 054 F000000 N  
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 054 L000000 N  
 054 M000000 Y  
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 055 A000000 N  
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062	L000000	0.0
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065	000000	N
066	A000000	N
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068	B000000	N
069	000000	N
070	A010000	Y
070	A020000	N
070	B010000	Y
070	B020000	N
070	C010000	Y
070	C020000	N
070	D010000	Y
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071	B000000	233245
071	C000000	847406
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072	B000000	60165
072	C000000	183
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072 E000000	178
072 F000000	7000
072 G000000	590
072 H000000	0
072 I000000	28

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072 J000000	103
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072 N000000	0
072 O000000	0
072 P000000	3142
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072 R000000	59
072 S000000	67
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	864
072 X000000	12031
072 Y000000	0
072 Z000000	48495
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074 N000000	888332
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074 R020000	146720
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074 R040000	26900
074 S000000	0
074 T000000	707807

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074 U010000	36056
074 U020000	0
074 V010000	19.63
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077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
080	C000000	23000
081	A000000	Y
081	B000000	108
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083	B000000	0
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086	D020000	0
086	E010000	0
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086	F010000	0
086	F020000	0
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087	A020000	33738E109
087	A030000	FSD
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	JAMES M. DYKAS	
TITLE	TREASURER	